

Central spectral gaps of the almost Mathieu operator

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Abstract. We consider the spectrum of the almost Mathieu operator H_α with frequency α and in the case of the critical coupling. Let an irrational α be such that $|\alpha - p_n/q_n| < cq_n^{-\varkappa}$, where p_n/q_n , $n = 1, 2, \dots$ are the convergents to α , and c, \varkappa are positive absolute constants, $\varkappa < 56$. Assuming certain conditions on the parity of the coefficients of the continued fraction of α , we show that the central gaps of H_{p_n/q_n} , $n = 1, 2, \dots$, are inherited as spectral gaps of H_α of length at least $c'q_n^{-\varkappa/2}$, $c' > 0$.

1 Introduction

Let $H_{\alpha,\theta}$ with $\alpha, \theta \in (0, 1]$ be the self-adjoint operator acting on $l^2(\mathbb{Z})$ as follows:

$$(H_{\alpha,\theta}\phi)(n) = \phi(n-1) + \phi(n+1) + 2\cos 2\pi(\alpha n + \theta)\phi(n), \quad n = \dots, -1, 0, 1, \dots \quad (1.1)$$

This operator is known as the almost Mathieu, Harper, or Azbel-Hofstadter operator. It is a one-dimensional discrete periodic (for α rational) or quasiperiodic (for α irrational) Schrödinger operator which models an electron on the 2-dimensional square lattice in a perpendicular magnetic field. Analysis of the spectrum of $H_{\alpha,\theta}$ (and its natural generalization when the prefactor 2 of cosine, the coupling, is replaced by an arbitrary real number λ) has been a subject of many investigations. In the present paper, we are concerned with the structure of the spectrum of $H_{\alpha,\theta}$ as a set. Denote by $a_j \in \mathbb{Z}_+$, $j = 1, 2, \dots$, the coefficients of the continued fraction of α :

$$\alpha = [a_1, a_2, \dots] = \frac{1}{a_1 + \frac{1}{a_2 + \dots}}.$$

If $\alpha = p/q$ is rational, where p, q are coprime, i.e. $(p, q) = 1$, positive integers, there exists n such that

$$p/q = [a_1, a_2, \dots, a_n] = \frac{1}{a_1 + \frac{1}{a_2 + \dots + \frac{1}{a_n}}}.$$

We denote by $S(\alpha)$ the union of the spectra of $H_{\alpha,\theta}$ over all $\theta \in (0, 1]$ (Note, however, that if α is irrational, the spectrum of $H_{\alpha,\theta}$ does not depend on θ). If $\alpha = p/q$, $S(p/q)$ consists of q bands separated by gaps. As shown by van Mouche [22] and by Choi, Elliott,

and Yui [7], all the gaps (with the exception of the centermost gap when q is even) are open. Much effort was expended to prove the conjectures of [4, 1] that if α is irrational, the spectrum is a Cantor set. B  lissard and Simon proved in [6] that the spectrum of the generalized operator mentioned above is a Cantor set for an (unspecified) dense set of pairs (α, λ) in \mathbb{R}^2 . Helffer and Sj  strand [11] proved the Cantor structure and provided an analysis of gaps in the case when all the coefficients a_j 's of α are sufficiently large. Choi, Elliott, and Yui [7] showed that in the case of $\alpha = p/q$, each open gap is at least of width 8^{-q} (this bound was improved in [3] to $e^{-\varepsilon q}$ with any $\varepsilon > 0$ for q sufficiently large) which, together with a continuity result implies that *all* admissible gaps are open (in particular, the spectrum is a Cantor set) if α is a Liouvillean number whose convergents p/q satisfy $|\alpha - p/q| < e^{-Cq}$. Last [16] showed that $S(\alpha)$ has Lebesgue measure zero (and hence, since $S(\alpha)$ is closed and known not to contain isolated points, a Cantor set) for all $\alpha = [a_1, a_2, \dots]$ such that the sequence $\{a_j\}_{j=1}^\infty$ is unbounded. The set of such α 's has full measure 1. On the other hand, it was shown by Puig [23] that in the generalized case $\lambda \neq \pm 2, 0$, the spectrum is a Cantor set for α satisfying a Diophantine condition. Finally, Avila and Krikorian [2] completed the proof that the spectrum for $\lambda = 2$ has zero measure, and hence a Cantor set, for all irrational α 's; moreover, the proof of the fact that the spectrum is a Cantor set for all real $\lambda \neq 0$ and irrational α was completed by Avila and Jitomirskaya in [3]. The measure of the spectrum for any irrational α and real λ is $|4 - 2|\lambda||$: in the case $\lambda \neq \pm 2$, proved for a.e. α also in [16] and for all irrationals in [12]. Also available are bounds on the measure of the union of all gaps, see [8, 17, 14]. Furthermore, see [19] for a recent work on the Hausdorff dimension of the spectrum, and [20], on the question of whether all admissible gaps are open.

In order to have a quantitative description of the spectrum, one would like to know if the exponential $e^{-\varepsilon q}$ estimates for the sizes of the individual gaps can be improved at least for some of the gaps.

In this paper we provide a power-law estimate $Cq^{-\kappa}$, $\kappa < 28$, for the widths of *central* gaps of $S(p/q)$, i.e. the gaps around the centermost band (Theorem 3 below), on a parity condition for the coefficients a_k in $p/q = [a_2, a_2, \dots, a_n]$.

From this result we deduce that $S(\alpha)$ has an infinite number of power-law bounded gaps for any irrational $\alpha = [a_1, a_2, \dots]$ admitting a power-law approximation by its convergents $p_n/q_n = [a_1, a_2, \dots, a_n]$ and with a parity condition on a_j 's (Theorem 4 below). These gaps are inherited from the central ones of $S(p_n/q_n)$, $n = 1, 2, \dots$.

First, let $\alpha = p/q$, $(p, q) = 1$. A standard object used for the analysis of $H_{\alpha, \theta}$ is the discriminant

$$\sigma(E) = -\operatorname{tr} \left\{ \begin{pmatrix} E - 2\cos(2\pi p/q + \pi/2q) & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} E - 2\cos(2\pi 2p/q + \pi/2q) & -1 \\ 1 & 0 \end{pmatrix} \dots \begin{pmatrix} E - 2\cos(2\pi qp/q + \pi/2q) & -1 \\ 1 & 0 \end{pmatrix} \right\}, \quad (1.2)$$

a polynomial of degree q in E with the property that $S(p/q)$ is the image of $[-4, 4]$ under the inverse of the mapping $\sigma(E)$. The fact that $S(p/q)$ consists of q bands separated by

$q - 1$ open gaps (except for the centermost empty gap for q even) means that all the zeros of $\sigma(E)$ are simple, in all the maxima the value of $\sigma(E)$ is strictly larger than 4, while in all the minima, strictly less than -4 (except for $E = 0$ for q even, where $|\sigma(0)| = 4$ and the derivative $\sigma'(0) = 0$). Note an important fact that $\sigma(E) = (-1)^q \sigma(-E)$, and hence $S(p/q)$ is symmetric w.r.t. $E = 0$.

In what follows, we assume that q is odd. The case of even q can be considered similarly. Let us number the bands from left to right, from $j = -(q - 1)/2$ to $j = (q - 1)/2$. Let λ_j denote the centers of the bands, i.e. $\sigma(\lambda_j) = 0$. Note that, by the symmetry of $\sigma(E)$, $\lambda_0 = 0$. Let μ_j and η_j denote the edges of the bands, i.e. $|\sigma(\mu_j)| = |\sigma(\eta_j)| = 4$, assigned as follows. If $q = 4k + 3$, $k = 0, 1, \dots$, we set $\sigma(\mu_j) = 4$, $\sigma(\eta_j) = -4$ for all j . (In this case the derivative $\sigma'(0) > 0$, as follows from the fact that $\sigma(E) < 0$ for all E sufficiently large.) If $q = 4k + 1$, $k = 0, 1, \dots$, we set $\sigma(\mu_j) = -4$, $\sigma(\eta_j) = 4$ for all j . (In this case the derivative $\sigma'(0) < 0$.) Thus, in both cases, the bands are $B_j = [\eta_j, \mu_j]$ for $|j|$ even, and $B_j = [\mu_j, \eta_j]$ for $|j|$ odd.

Let $w_j = \mu_j - \lambda_j$, $w'_j = \lambda_j - \eta_j$ for $|j|$ even, and $w_j = \eta_j - \lambda_j$, $w'_j = \lambda_j - \mu_j$ for $|j|$ odd. Thus, the width of the j 's band is always $w_j + w'_j$. By the symmetry, for the centermost band $B_0 = [\eta_0, \mu_0]$, $w_0 = w'_0$, and in general $w_j = w'_{-j}$.

For any real α , denote the *gaps* of $S(\alpha)$ by $G_j(\alpha)$ and their length by $\Delta_j(\alpha)$. For $\alpha = p/q$, we order them in the natural way, namely,

$$G_j = (\mu_j, \mu_{j+1}), \quad \Delta_j = \mu_{j+1} - \mu_j, \quad \text{for } |j| \text{ even}, \quad (1.3)$$

$$G_j = (\eta_j, \eta_{j+1}), \quad \Delta_j = \eta_{j+1} - \eta_j, \quad \text{for } |j| \text{ odd}. \quad (1.4)$$

By the symmetry, $\Delta_j = \Delta_{-j-1}$ for $0 \leq j < (q - 1)/2$.

In Section 2, we prove

Lemma 1 (Comparison of widths for gaps and bands) *Let $q \geq 3$ be odd. There hold the inequalities*

$$\Delta_0 > \left(\frac{w_0}{4}\right)^2, \quad \Delta_j > \frac{w_j^2}{4C_0^{2(j+1)}}, \quad 1 \leq j < \frac{q-1}{2}, \quad (1.5)$$

$$\Delta_j > \left(\frac{w_0}{8}\right)^{2j}, \quad 1 \leq j < \frac{q-1}{2}, \quad (1.6)$$

where $C_0 = 1 + 2e/(\sqrt{5} - 1) = 5.398\dots$

Remark The inequalities of Lemma 1 are better for small j , i.e., for central gaps and bands, which is the case we need below. For large j , note the following estimate which one can deduce using the technique of Last [16]: $\Delta_j > \min\{w_j^2, w'_{j+1}{}^2\}/(4q)$, $0 \leq j < (q - 1)/2$.

The inequality (1.6) gives us a lower bound for the width of the j 's gap provided an estimate for the width of the 0's band can be established. Such an estimate is given by

Lemma 2 (Bound for the width of the centermost band) *Let $q \geq 1$, $p/q = p_n/q_n = [a_1, a_2, \dots, a_n]$, where a_1 is odd and a_k , $2 \leq k \leq n$ are even. Then there exist absolute*

constants $1 < C_1 < 14$ and $1 < C_2 < e^{10}$ such that for the derivative of $\sigma(E)$ at zero

$$|\sigma'(0)| < C_2 q^{C_1}, \quad (1.7)$$

and half the width of the centermost band of $S(p/q)$

$$w_0 \geq \frac{4}{|\sigma'(0)|} > 4C_2^{-1} q^{-C_1}. \quad (1.8)$$

If, in addition, $q_{k+1} \geq q_k^\nu$, for some $\nu > 1$ and all $1 \leq k \leq n-1$, then for any $\varepsilon > 0$ there exists $Q = Q(\varepsilon, \nu)$ such that if $q > Q$,

$$|\sigma'(0)| < q^{5+\gamma_0+\varepsilon}, \quad w_0 > 4q^{-(5+\gamma_0+\varepsilon)}, \quad (1.9)$$

where γ_0 is Euler's constant.

Remark The bounds on C_1, C_2 can be somewhat improved.

This lemma is proved in Section 3. The inequalities (1.5), (1.6), and especially (1.7) are the main technical results of this paper.

Combination of Lemmata 1 and 2 immediately yields

Theorem 3 (Bound for the widths of the gaps) *Let $q \geq 3$, $p/q = [a_1, a_2, \dots, a_n]$, where a_1 is odd and a_k , $2 \leq k \leq n$, are even. Then, with C_k , $k = 1, 2$, from Lemma 2, the width of the j 's gap of $S(p/q)$ is*

$$\Delta_0 > \left(\frac{1}{C_2 q^{C_1}} \right)^2, \quad \Delta_j > \left(\frac{1}{2C_2 q^{C_1}} \right)^{2j}, \quad 1 \leq j < \frac{q-1}{2}. \quad (1.10)$$

Remark The improvements for large q on the additional condition $q_{k+1} > Cq_k^\nu$ are obvious from (1.9).

A consequence of this is the following theorem proved in Section 4.

Theorem 4 *There exists an absolute $C_3 > 0$ such that the following holds. Let $\alpha = [a_1, a_2, \dots] \in (0, 1)$ be an irrational such that a_1 is odd, a_k , $k \geq 2$, are even, and such that*

$$\left| \alpha - \frac{p_n}{q_n} \right| < \frac{1}{C_3 q_n^\varkappa}, \quad \varkappa = 4C_1, \quad (1.11)$$

for all $p_n/q_n = [a_1, a_2, \dots, a_n]$, $n = 1, 2, \dots$, where C_1 is the constant from Lemma 2.

Then

(a) *The interior of the centermost band B_0 of $S(p_n/q_n)$ contains the centermost band and the closures of the gaps G_0, G_{-1} of $S(p_{n+1}/q_{n+1})$, $n = 1, 2, \dots$*

(b) *There exist distinct gaps $G_{n,j}(\alpha)$, $n = 1, 2, \dots$, $j = 1, 2$, of $S(\alpha)$, such that the intersections $G_{n,1}(\alpha) \cap G_{-1}(p_n/q_n)$, $G_{n,2}(\alpha) \cap G_0(p_n/q_n)$, $n = 1, 2, \dots$ are non-empty and the length*

of the gap $G_{n,j}(\alpha)$

$$\Delta_{n,j}(\alpha) = |G_{n,j}(\alpha)| \geq |G_{n,j}(\alpha) \cap G_{j-2}(p_n/q_n)| > \frac{1}{C_4 q_n^{\varkappa/2}}, \quad n = 1, 2, \dots, \quad j = 1, 2, \quad (1.12)$$

for some absolute $C_4 > 0$, where $|A|$ denotes the Lebesgue measure of A .

(c) Let $\varepsilon > 0$, replace C_3 by 2, and set $\varkappa = 4(5 + \gamma_0 + \varepsilon)$ in (1.11). Then there exists $n_0 = n_0(\varepsilon)$ such that (a) and (b) hold for all $n = n_0, n_0 + 1, \dots$ (instead of $n = 1, 2, \dots$) with C_4 replaced by 2, and with $\varkappa/2$ in (1.12) replaced by $2(5 + \gamma_0) + \varepsilon$.

Remarks

1) The statements (a), (b) of the theorem hold a fortiori for $\varkappa = 4 \cdot 14 = 56$ and for any larger \varkappa . It is easy to provide explicit examples of irrationals satisfying the conditions of Theorem 4: take $\varkappa = 56$, any odd a_1 , and even a_{n+1} such that $a_{n+1} > C_3 q_n^{\varkappa-2}$, $n \geq 1$. Indeed, in this case,

$$\left| \alpha - \frac{p_n}{q_n} \right| < \frac{1}{q_n q_{n+1}} < \frac{1}{a_{n+1} q_n^2} < \frac{1}{C_3 q_n^{\varkappa}}.$$

2) Note that the parity condition on a_j 's implies, in particular, that all q_n 's are odd. This condition can be relaxed in all our statements. For example, we can allow a finite number of a_j 's to be odd at the expense of excluding some $G(p_n/q_n)$'s from the statement of Theorem 4 and worsening the bound on C_1 . Note that in Lemma 2 we need q to be odd in order to use the estimate (1.7) on $\sigma'(0)$ to obtain (1.8). One could obtain a bound on w_0 for even q by providing an estimate on the second derivative $\sigma''(0)$ in this case: for q even $\sigma'(0) = 0$. The parity condition we assume in this paper allows the best estimates and simplest proofs.

3) In Theorem 4, we only use Theorem 3 for $j = 0$, i.e., for the 2 centermost gaps. One can extend the result of Theorem 4, with appropriate changes, to more than 2 (at least a finite number) of central gaps of $S(p_n/q_n)$.

4) We can take $C_3 = 4^2 60^2 C_2^4$, $C_4 = 2C_2^2$, in terms of the constant C_2 from Lemma 2.

5) The statement (a) of the theorem holds already for $\varkappa = 2C_1$.

2 Proof of Lemma 1

Assume that $q = 4k + 3$, $k = 0, 1, \dots$ (A proof in the case $q = 4k + 1$ is almost identical.) Let

$$s = \frac{q-1}{2}.$$

In our notation, we can write

$$\sigma(E) = \prod_{k=-s}^s (E - \lambda_k), \quad \sigma(E) - 4 = \prod_{k=-s}^s (E - \mu_k), \quad \sigma(E) + 4 = \prod_{k=-s}^s (E - \eta_k). \quad (2.13)$$

Setting in the last 2 equations $E = \lambda_j$, we obtain the useful identities

$$4 = \prod_{k=-s}^s |\lambda_j - \mu_k|, \quad 4 = \prod_{k=-s}^s |\lambda_j - \eta_k|, \quad -s \leq j \leq s. \quad (2.14)$$

Fix $0 \leq j \leq s$ (by the symmetry of the spectrum, it is sufficient to consider only nonnegative j). It was shown by Choi, Elliott, and Yui [7] that

$$\prod_{k \neq j} |\mu_j - \mu_k| \geq 1, \quad \prod_{k \neq j} |\eta_j - \eta_k| \geq 1. \quad (2.15)$$

For simplicity of notation, we assume from now on that $j < s - 1$: the extension to $j = s - 1$ is obvious. Let $j \geq 0$ be even. By the first inequality in (2.15), we can write

$$1 \leq |\sigma'(\mu_j)| = \prod_{k \neq j} |\mu_j - \mu_k| = |\mu_j - \mu_{j+1}| \frac{\prod_{k=-s}^s |\lambda_j - \mu_k|}{|\lambda_j - \mu_j| |\lambda_j - \mu_{j+1}|} \prod_{k=-s}^{j-1} \left| 1 + \frac{\mu_j - \lambda_j}{\lambda_j - \mu_k} \right| \prod_{k=j+2}^s \left| 1 - \frac{\mu_j - \lambda_j}{\mu_k - \lambda_j} \right|. \quad (2.16)$$

According to our notation, $\mu_{j+1} - \mu_j = \Delta_j$, $\mu_j - \lambda_j = w_j$, $\mu_{j+1} - \lambda_j = w_j + \Delta_j$. Recalling the first identity in (2.14) and rearranging the last product in (2.16), we continue (2.16) as follows

$$= \frac{4\Delta_j}{w_j(w_j + \Delta_j)} \frac{\prod_{k=-s}^{j-1} \left| 1 + \frac{w_j}{\lambda_j - \mu_k} \right|}{\prod_{k=j+2}^s \left| 1 + \frac{w_j}{\mu_k - \mu_j} \right|} < \frac{4\Delta_j}{w_j(w_j + \Delta_j)} \frac{\prod_{k=-s}^{j-1} \left| 1 + \frac{w_j}{\lambda_j - \mu_k} \right|}{\prod_{k=j+2}^s \left| 1 + \frac{w_j}{\mu_k - \lambda_j} \right|}, \quad (2.17)$$

because $\mu_j > \lambda_j$.

Now note that, by the symmetry of the spectrum,

$$|\mu_{j+\ell} - \lambda_j| < |\mu_{-j-\ell-1} - \lambda_j|, \quad \ell = 2, 3, \dots \quad (2.18)$$

Therefore, the r.h.s. of (2.17) is

$$< \frac{4\Delta_j}{w_j(w_j + \Delta_j)} \prod_{k=-j-2}^{j-1} \left| 1 + \frac{w_j}{\lambda_j - \mu_k} \right| \frac{1}{1 + \frac{w_j}{\mu_s - \lambda_j}}. \quad (2.19)$$

In the case $j = 0$, we now use the symmetry

$$w_0 = w'_0 < \lambda_0 - \mu_{-k}, \quad k \geq 1, \quad (2.20)$$

to obtain from (2.19)

$$1 < \frac{16\Delta_0}{w_0(w_0 + \Delta_0)} < \frac{16\Delta_0}{w_0^2},$$

which gives the first inequality in (1.5).

In general, however, we need to compare w_j and w'_j to estimate (2.19). According to equations (3.11), (3.12) of Last [16],

$$w_j, w'_j < e\ell_j, \quad \ell_j = \frac{4}{|\sigma'(\lambda_j)|}, \quad (2.21)$$

and further, by equations (3.27), (3.28) of [16],

$$\frac{\sqrt{5}-1}{2}\ell_j < w_j, w'_j. \quad (2.22)$$

(In fact, more is shown in [16]: for each pair of widths w_j, w'_j , at least one of them is larger than ℓ_j .)

Therefore,

$$w_j < c_1 w'_j, \quad c_1 = \frac{2e}{\sqrt{5}-1}, \quad 0 \leq j \leq s. \quad (2.23)$$

Furthermore, it is obvious that

$$\frac{w'_j}{\lambda_j - \mu_k} < 1, \quad k = -j-2, \dots, j-1. \quad (2.24)$$

Therefore, we have for the product in (2.19):

$$\prod_{k=-j-2}^{j-1} \left| 1 + \frac{w_j}{\lambda_j - \mu_k} \right| < (1 + c_1)^{2(j+1)}, \quad (2.25)$$

and since $\mu_s - \lambda_j > 0$, (2.19) finally gives

$$1 < \frac{4\Delta_j}{w_j(w_j + \Delta_j)}(1 + c_1)^{2(j+1)}, \quad (2.26)$$

from which the inequality (1.5) with even j easily follows.

Remark Last's equation (2.21) together with the Last-Wilkinson formula [16, 18]

$$\sum_{j=-s}^s |\sigma'(\lambda_j)|^{-1} = 1/q \quad (2.27)$$

implies [16] that the measure of the spectrum $S(p/q)$ is at most $8e/q$ and that for any j ,

$$w_j < 4e/q. \quad (2.28)$$

Now consider j odd, $0 < j < s$. Using the second inequalities in (2.15) and (2.14), we obtain similarly to (2.17),

$$1 < \frac{4\Delta_j}{w_j(w_j + \Delta_j)} \frac{\prod_{k=-s}^{j-1} \left| 1 + \frac{w_j}{\lambda_j - \eta_k} \right|}{\prod_{k=j+2}^s \left| 1 + \frac{w_j}{\eta_k - \lambda_j} \right|}, \quad (2.29)$$

and since

$$|\eta_{j+\ell} - \lambda_j| < |\eta_{-j-\ell-1} - \lambda_j|, \quad \ell = 2, 3, \dots, \quad (2.30)$$

we obtain the inequality (1.5) for j odd in a similar way.

Let again j be even, $0 < j < s - 1$. In order to compare Δ_j with the width of the centermost band and, thus, obtain (1.6), we write instead of (2.16) the following:

$$1 \leq |\sigma'(\mu_j)| = \prod_{k \neq j} |\mu_j - \mu_k| = \quad (2.31)$$

$$|\mu_j - \mu_{j+1}| \frac{\prod_{k=-s}^s |\lambda_0 - \mu_k|}{|\lambda_0 - \mu_j| |\lambda_0 - \mu_{j+1}|} \prod_{k=-s}^{j-1} \left| 1 + \frac{\mu_j - \lambda_0}{\lambda_0 - \mu_k} \right| \prod_{k=j+2}^s \left| 1 - \frac{\mu_j - \lambda_0}{\mu_k - \lambda_0} \right|. \quad (2.32)$$

Proceeding in a similar way as before, and using the inequalities

$$|\mu_{j+\ell} - \lambda_0| < |\mu_{-j-\ell-1} - \lambda_0|, \quad \ell = 2, 3, \dots, \quad (2.33)$$

we obtain

$$\begin{aligned} 1 &< \frac{4\Delta_j}{|\lambda_0 - \mu_j| |\lambda_0 - \mu_{j+1}|} \prod_{k=-j-2}^{j-1} \left| 1 + \frac{\mu_j - \lambda_0}{\lambda_0 - \mu_k} \right| < \frac{16\Delta_j}{|\lambda_0 - \mu_j| |\lambda_0 - \mu_{j+1}|} \prod_{k=-j}^{j-1} \left| 1 + \frac{\mu_j - \lambda_0}{\lambda_0 - \mu_k} \right| \\ &= \frac{16\Delta_j}{|\lambda_0 - \mu_j| |\lambda_0 - \mu_{j+1}|} \left| \frac{\mu_j - \mu_0}{\lambda_0 - \mu_0} \right| \left| \frac{\mu_j - \mu_1}{\lambda_0 - \mu_1} \right| \prod_{\substack{k=-j \\ k \neq 0,1}}^{j-1} \left| \frac{\mu_j - \mu_k}{\lambda_0 - \mu_k} \right| \\ &< \frac{16\Delta_j}{|\lambda_0 - \mu_0| |\lambda_0 - \mu_1|} \prod_{\substack{k=-j \\ k \neq 0,1}}^{j-1} \left| \frac{\mu_j - \mu_k}{\lambda_0 - \mu_k} \right|, \end{aligned} \quad (2.34)$$

and since (note that $S(\alpha) \in [-4, 4]$)

$$\left| \frac{\mu_j - \mu_k}{\lambda_0 - \mu_k} \right| < \frac{8}{w_0},$$

we obtain

$$1 < \frac{\Delta_j}{4} \left(\frac{8}{w_0} \right)^{2j}, \quad (2.35)$$

which gives an inequality slightly better than (1.6) for j even. Finally, we establish (1.6) for j odd by starting (instead of (2.31)) with the inequality $1 \leq |\sigma'(\eta_{j+1})| = \prod_{k \neq j+1} |\eta_{j+1} - \eta_k|$ and arguing similarly.

Remark Using the Last estimate (2.21)

$$\frac{4e}{w_j} > |\sigma'(\lambda_j)| = \prod_{k \neq j} |\lambda_j - \lambda_k|, \quad (2.36)$$

one can establish, in a way similar to the argument above, inequalities of the type

$$\Delta_j + w'_{j+1} > \frac{w_j}{C^j}, \quad (2.37)$$

with some absolute constant $C > 0$. \square

3 Proof of Lemma 2

As noted in a remark following Theorem 4, the parity conditions imposed on p/q in Lemma 2 imply, in particular, that q is odd. It follows from the symmetry of the discriminant $\sigma(E) = -\sigma(-E)$ in this case that the maximum of the absolute value of the derivative $\sigma'(E)$ in the $j = 0$ band is at $E = 0$. Therefore,

$$w_0 \geq \frac{4}{|\sigma'(0)|} \quad (3.38)$$

(with the equality only for $q = 1$), and hence, in order to prove Lemma 2, it remains to obtain the inequality (1.7).

If $q = 1$, we have $\sigma(E) = -E$, and the result is trivial. Assume now that q is any (even or odd) integer larger than 1. We start with the following representation of $\sigma(E)$ in terms of a $q \times q$ Jacobi matrix with the zero main diagonal:

$$\sigma(E) = \det(\hat{H} - EI), \quad (3.39)$$

where I is the identity matrix, and \hat{H} is a $q \times q$ matrix \hat{H}_{jk} , $j, k = 1, \dots, q$, where

$$\hat{H}_{jj+1} = \hat{H}_{j+1j} = 2 \sin \left(\pi \frac{p}{q} j \right), \quad j = 1, \dots, q-1, \quad (3.40)$$

and the rest of the matrix elements are zero. For a proof, see e.g. the appendix of [15]. (This is related to a matrix representation for the almost Mathieu operator corresponding to the chiral gauge of the magnetic field potential, noticed by several authors [21, 13, 25].) The absence of the main diagonal in \hat{H} allows us to obtain a simple expression for the derivative $\sigma'(E)$ at $E = 0$. If q is even, it is easily seen that $\sigma'(E) = 0$. If q is odd, we

denote $s = (q - 1)/2$ and immediately obtain from (3.39) (henceforth we set $\prod_{j=a}^b \equiv 1$ and $\sum_{j=a}^b \equiv 0$ if $a > b$):

$$\sigma'(0) = (-1)^s \sum_{k=0}^s \left[\prod_{j=1}^k 2 \sin \frac{\pi p}{q} (2j-1) \prod_{j=k+1}^s 2 \sin \frac{\pi p}{q} 2j \right]^2. \quad (3.41)$$

From now on, we assume that $q \geq 3$ is odd unless stated otherwise.

Remark Using the identity $\prod_{j=1}^{(q-1)/2} 2 \sin \frac{\pi p}{q} 2j = q$, we can represent (3.41) in the form

$$\sigma'(0) = (-1)^s q \left(1 + \sum_{k=1}^s \prod_{j=1}^k \frac{\sin^2 \frac{\pi p}{q} (2j-1)}{\sin^2 \frac{\pi p}{q} 2j} \right), \quad (3.42)$$

which exhibits the fact that $|\sigma'(0)| > q$. This is in accordance with the Last-Wilkinson formula (2.27).

Thus we have

$$|\sigma'(0)| = \sum_{k=0}^s \exp\{L_k\}, \quad (3.43)$$

where

$$\frac{1}{2} L_k = \sum_{j=1}^k \ln \left| 2 \sin \frac{\pi p}{q} (2j-1) \right| + \sum_{j=k+1}^s \ln \left| 2 \sin \frac{\pi p}{q} 2j \right| \quad (3.44)$$

$$= \sum_{j=-s+k+1}^k \ln \left| 2 \sin \frac{\pi p}{q} (2j-1) \right| = \sum_{j=1}^s \ln \left| 2 \sin \frac{\pi p}{q} 2(j+k) \right|. \quad (3.45)$$

Here we changed the summation variable $j = s + j'$ in the second sum in (3.44) to obtain the first equation in (3.45), and then changed the variable $j = k - s + j'$ to obtain the final equation in (3.45).

We will now analyze L_k . Using the Fourier expansion, we can write

$$L_k = -2 \sum_{j=1}^s \sum_{n=1}^{\infty} \frac{1}{n} \cos 4n \frac{\pi p}{q} (j+k). \quad (3.46)$$

Representing n in the form $n = qm + \ell$, where $\ell = 1, 2, \dots, q-1$ for $m = 0$, and $\ell = 0, 1, \dots, q-1$ for $m = 1, 2, \dots$, we have

$$L_k = - \sum_{m=1}^{\infty} \left(\frac{q-1}{qm} - \frac{1}{q} \sum_{\ell=1}^{q-1} \frac{1}{m + \ell/q} F(\ell, k) \right) + S_k, \quad (3.47)$$

where

$$S_k = \sum_{\ell=1}^{q-1} \frac{1}{\ell} F(\ell, k), \quad (3.48)$$

and

$$F(\ell, k) = -2 \sum_{j=1}^s \cos 4\ell \frac{\pi p}{q} (j+k) = -2\Re \sum_{j=1}^s \exp\{4\pi i \frac{p}{q} (j+k)\ell\} = \frac{\cos \pi \frac{p}{q} \ell (4k+1)}{\cos \pi \frac{p}{q} \ell}. \quad (3.49)$$

Note that since $1 < j+k \leq q-1$, $(p, q) = 1$, and q is odd, we have that $(2j+2k)p \not\equiv 0 \pmod{q}$.

For $0 \leq k \leq s$,

$$\sum_{\ell=1}^{q-1} F(\ell, k) = -2\Re \left(\sum_{j=1}^s \sum_{\ell=1}^{q-1} \exp\{4\pi i \frac{p}{q} (j+k)\ell\} + 1 - 1 \right) = q-1. \quad (3.50)$$

We will use this fact later on.

Recall that

$$\sum_{m=1}^M \frac{1}{m} = \ln M + \gamma_0 + o(1), \quad M \rightarrow \infty, \quad (3.51)$$

where $\gamma_0 = 0.5772\dots$ is Euler's constant. Recall also Euler's ψ -function

$$\psi(x+1) = \frac{\Gamma'(x+1)}{\Gamma(x+1)} = -\gamma_0 - \sum_{m=1}^{\infty} \left(\frac{1}{m+x} - \frac{1}{m} \right), \quad x \geq 0. \quad (3.52)$$

The function $\psi(x)$ continues to a meromorphic function in the complex plane with first-order poles at nonpositive integers $x = 0, -1, -2, \dots$. The function $\psi(x)$ satisfies the equation

$$\psi(x+1) = \psi(x) + \frac{1}{x}.$$

Expressions (3.51), (3.52) imply

$$\sum_{m=1}^M \frac{1}{m+x} = \sum_{m=1}^M \left(\frac{1}{m+x} - \frac{1}{m} \right) + \sum_{m=1}^M \frac{1}{m} = \ln M - \psi(x+1) + o(1), \quad M \rightarrow \infty, \quad (3.53)$$

uniformly for $x \in [0, 1]$, in particular. We now rewrite (3.47) in the form

$$L_k = - \lim_{M \rightarrow \infty} \left[\frac{q-1}{q} \sum_{m=1}^M \frac{1}{m} - \frac{1}{q} \sum_{\ell=1}^{q-1} F(\ell, k) \sum_{m=1}^M \frac{1}{m + \ell/q} \right] + S_k. \quad (3.54)$$

Substituting here (3.51), (3.53), and using (3.50), we finally obtain

$$L_k = -\frac{q-1}{q} \gamma_0 - \frac{1}{q} \sum_{\ell=1}^{q-1} F(\ell, k) \psi(1 + \ell/q) + S_k. \quad (3.55)$$

We will now provide an upper bound for the absolute values of sums in this expression. First, note that the derivative $\psi'(x) \geq 0$, $x \in [1, 2]$, and $\psi(1) = -\gamma_0$, $\psi(2) = \psi(1) + 1 = 1 - \gamma_0$. Therefore,

$$\max_{x \in [1, 2]} |\psi(x)| = \max\{|\psi(1)|, |\psi(2)|\} = \gamma_0.$$

Thus, for the first sum in the r.h.s. of (3.55) we have

$$\begin{aligned} \left| \frac{1}{q} \sum_{\ell=1}^{q-1} F(\ell, k) \psi(1 + \ell/q) \right| &\leq \frac{\gamma_0}{q} \sum_{\ell=1}^{q-1} |F(\ell, k)| = \frac{\gamma_0}{q} \sum_{\ell=1}^{q-1} \frac{1}{|\cos(\pi p \ell / q)|} \\ &= \frac{4\gamma_0}{q} \sum_{m=0}^{s-1} \frac{1}{|1 - e^{i(2m+1)\pi/q}|} < \gamma_0 \sum_{m=0}^{s-1} \frac{1}{m + 1/2} \\ &< \gamma_0 \left(2 + \int_0^{s-1} \frac{dx}{x + 1/2} \right) < \gamma_0 (\ln q + 2), \quad q \geq 3. \end{aligned} \quad (3.56)$$

We will need a more subtle estimate for

$$S_k = \sum_{m=1}^{q-1} \frac{1}{m} F(m, k) = \sum_{m=1}^{q-1} \frac{1}{m} \frac{\cos \pi \frac{p}{q} m (4k + 1)}{\cos \pi \frac{p}{q} m} \quad (3.57)$$

in the r.h.s. of (3.55). We follow a method of Hardy and Littlewood [9] (see also [24]). It relies on a recursive application of a suitably constructed contour integral.

For $q \geq 3$ odd, $(p, q) = 1$, let

$$I(p/q, \gamma) = -2 \int_{\Gamma_q} \frac{e^{(1+p/q)z}}{(1 + e^{zp/q})(1 - e^z)} \frac{e^{-\gamma z}}{z} dz, \quad \frac{1}{2} \frac{p}{q} \leq \gamma \leq 1 + \frac{1}{2} \frac{p}{q}, \quad (3.58)$$

where the contour Γ_q are the 2 direct lines parallel to the real axis given by: (1) $\pi i/2 + x$, $x \in \mathbb{R}$, oriented from $-\infty$ to $+\infty$; (2) $2\pi i(q - 1/4) + x$, $x \in \mathbb{R}$, oriented from $+\infty$ to $-\infty$. Note that the choice of γ in (3.58) ensures that the integral converges both at $+\infty$ and $-\infty$.

Now again for $q \geq 3$ odd, $(p, q) = 1$, let

$$S(p/q, \gamma) = \sum_{m=1}^{q-1} \frac{e^{\pi i \frac{p}{q} m - 2\pi i \gamma m}}{m \cos(\pi \frac{p}{q} m)}. \quad (3.59)$$

Note that the sum (3.57)

$$S_k = \Re S(p/q, -2kp/q), \quad (3.60)$$

and that the denominators in (3.59) are nonzero.

We will also need the following auxiliary sum, $(p, q) = 1$,

$$T(p/q, \gamma, \delta) = 2 \sum_{n=1}^q \frac{(-1)^\delta e^{2\pi i \frac{p}{q} (n - \frac{1}{2})}}{1 - (-1)^\delta e^{2\pi i \frac{p}{q} (n - \frac{1}{2})}} \frac{e^{-2\pi i \gamma (n - \frac{1}{2})}}{n - \frac{1}{2}}, \quad \delta = 0, 1, \quad (3.61)$$

where we assume that p is odd if $\delta = 0$ and that p and q have opposite parities if $\delta = 1$. These conditions imply that $p(2n - 1) \neq q(2m - \delta)$, $m, n \in \mathbb{Z}$, and therefore the denominators in (3.61) are nonzero.

With this notation we have

Lemma 5. *Let q be odd, $(p, q) = 1$, $p > 0$, $q > 1$. Let p/q have the following continued fraction:*

$$\frac{p}{q} = \frac{1}{a + \frac{p'}{q'}}, \quad p' \geq 0, \quad q' > p'. \quad (3.62)$$

Then

$$I(p/q, \gamma) = S(p/q, \gamma) - (-1)^{\varepsilon'} T(p'/q', \gamma', a \bmod 2), \quad \gamma' = \frac{q}{p} \gamma \pmod{1}, \quad (3.63)$$

where $\varepsilon' = 0$ if $\gamma' = \frac{q}{p} \gamma \pmod{2}$, and $\varepsilon' = 1$ otherwise.

Moreover, there holds the bound

$$|I(p/q, \gamma)| < 4 \ln \frac{q}{p} + \frac{5}{e\pi p} + \beta, \quad \beta = 4(e^{-1} + \operatorname{arcsinh}(4/\pi)) = 5.719 \dots \quad (3.64)$$

Remarks

- 1) One can take any γ' satisfying the congruence in (3.63).
- 2) The bound in (3.64) can be somewhat decreased by improving (3.70), (3.71) below. Similar can be achieved in (3.75) below.

Proof Consider the integral $I_\Gamma(p/q, \gamma)$, which has the same integrand as in (3.58), but with integration over some contour Γ . Let $\Gamma_{q,\xi}$ be the following quadrangle traversed in the positive direction: $\Gamma_{q,\xi} = \cup_{j=1}^4 \Gamma_{q,\xi}^{(j)}$, $\xi > 0$, where $\Gamma_{q,\xi}^{(1)} = [\pi i/2 - \xi, \pi i/2 + \xi]$, $\Gamma_{q,\xi}^{(2)} = [\pi i/2 + \xi, 2\pi i(q - 1/4) + \xi]$, $\Gamma_{q,\xi}^{(3)} = [2\pi i(q - 1/4) - \xi, 2\pi i(q - 1/4) + \xi]$, $\Gamma_{q,\xi}^{(4)} = [2\pi i(q - 1/4) - \xi, \pi i/2 - \xi]$.

Recalling the conditions on γ in (3.58), we first note that on the vertical segments, for some constants C which may depend on p, q ,

$$|I_{\Gamma_{q,\xi}^{(2)}}(p/q, \gamma)| \leq C \frac{e^{-\gamma\xi}}{\xi} \leq C \frac{e^{-\frac{p}{2q}\xi}}{\xi} \rightarrow 0, \quad \text{as } \xi \rightarrow \infty, \quad (3.65)$$

$$|I_{\Gamma_{q,\xi}^{(4)}}(p/q, \gamma)| \leq C \frac{e^{-(1+p/q-\gamma)\xi}}{\xi} \leq C \frac{e^{-\frac{p}{2q}\xi}}{\xi} \rightarrow 0, \quad \text{as } \xi \rightarrow \infty. \quad (3.66)$$

and we conclude that

$$I(p/q, \gamma) = \lim_{\xi \rightarrow \infty} I_{\Gamma_{q,\xi}}(p/q, \gamma). \quad (3.67)$$

On the other hand, $I_{\Gamma_{q,\xi}}(p/q, \gamma)$ is given by the sum of residues inside the contour. Clearly, the integrand has poles there at the points:

$$z_m = 2\pi im, \quad m = 1, \dots, q-1 \quad (3.68)$$

$$\tilde{z}_n = 2\pi i \frac{q}{p}(n-1/2), \quad n = 1, \dots, p. \quad (3.69)$$

Note that for all these m, n , $z_m \neq \tilde{z}_n$ because $m \neq \frac{q}{p} \frac{2n-1}{2}$ as q is odd. Hence we conclude that all the poles inside $\Gamma_{q,\xi}$ are simple. Computing the residues and using the facts that

$$\frac{q}{p} = a + \frac{p'}{q'}, \quad q' = p,$$

we obtain (3.63) by (3.67). Note that the conditions on p', q' in $T(p'/q')$ are fulfilled since q is odd.

Now, in order to obtain the inequality (3.64), we evaluate the integral along the contour Γ_q . On the lower part of it,

$$\begin{aligned} |I_{\frac{\pi i}{2} + \mathbb{R}}(p/q, \gamma)| &\leq 2 \int_0^\infty \frac{e^{-\gamma x} + e^{-(1+\frac{p}{q}-\gamma)x}}{(1 + 2e^{-\frac{p}{q}x} \cos \frac{\pi p}{2q} + e^{-2\frac{p}{q}x})^{1/2} (1 + e^{-2x})^{1/2}} \frac{dx}{(x^2 + \frac{\pi^2}{4})^{1/2}} \\ &< 4 \int_0^\infty \frac{e^{-\frac{p}{2q}x}}{(x^2 + \frac{\pi^2}{4})^{1/2}} dx = 4 \int_0^\infty \frac{e^{-u}}{(u^2 + (\frac{\pi p}{4q})^2)^{1/2}} du. \end{aligned} \quad (3.70)$$

Separating the final integral into 2 parts, one along $(0, 1)$ and another along $(1, \infty)$, we can continue (3.70) as follows:

$$\begin{aligned} &< 4 \left(\int_0^1 \frac{du}{(u^2 + (\frac{\pi p}{4q})^2)^{1/2}} + \frac{1}{(1 + (\frac{\pi p}{4q})^2)^{1/2}} \int_1^\infty e^{-u} du \right) \\ &= 4 \left(-\ln \frac{\pi p}{4q} + \ln \left[1 + \sqrt{1 + \left(\frac{\pi p}{4q} \right)^2} \right] + \frac{e^{-1}}{(1 + (\frac{\pi p}{4q})^2)^{1/2}} \right) \\ &< 4 \left(\ln \frac{q}{p} + \ln \left[\frac{4}{\pi} + \sqrt{\left(\frac{4}{\pi} \right)^2 + 1} \right] + e^{-1} \right). \end{aligned} \quad (3.71)$$

Similarly, we obtain (recall that $q > 1$)

$$\begin{aligned} |I_{2\pi i(q-\frac{1}{4})+\mathbb{R}}(p/q, \gamma)| &\leq 4 \int_0^\infty \frac{e^{-u}}{(u^2 + (\pi(p - \frac{p}{4q}))^2)^{1/2}} du \\ &< \frac{4e^{-1}}{\pi(p - \frac{p}{4q})} < \frac{4e^{-1}}{\pi p} \frac{1}{1 - \frac{1}{4q}} < \frac{5}{e\pi p}. \end{aligned} \quad (3.72)$$

The sum of (3.71) and (3.72) gives (3.64), and thus we finish the proof of Lemma 5. \square

We will need another similar lemma.

Lemma 6 *Let $(p, q) = 1$, $p > 0$, $q > 1$,*

$$J(p/q, \gamma, \delta) = 2 \int_{\Gamma_q} \frac{(-1)^\delta e^{(1+p/q)z}}{(1 - (-1)^\delta e^{zp/q})(1 + e^z)} \frac{e^{-\gamma z}}{z} dz, \quad \frac{1}{2} \frac{p}{q} \leq \gamma \leq 1 + \frac{1}{2} \frac{p}{q}, \quad (3.73)$$

where $\delta = \{0, 1\}$, and Γ_q is the same contour as in (3.58). Assume that p is odd if $\delta = 0$, and either $(p - \text{even}, q - \text{odd})$, or $(p - \text{odd}, q - \text{even})$ if $\delta = 1$. Let p/q have the continued fraction (3.62). Then

$$J(p/q, \gamma, \delta) = T(p/q, \gamma, \delta) + \begin{cases} -S(p'/q', \gamma'), & \text{if } \delta = 0 \\ (-1)^{\varepsilon'} T(p'/q', \gamma', a + 1 \bmod 2), & \text{if } \delta = 1 \end{cases}, \quad \gamma' = \frac{q}{p} \gamma \pmod{1}, \quad (3.74)$$

where $\varepsilon' = 0$ if $\gamma' = \frac{q}{p} \gamma \pmod{2}$, and $\varepsilon' = 1$ otherwise.

Moreover, there holds the bound with β from (3.64)

$$|J(p/q, \gamma, \delta)| < A_\delta \left(4 \ln \frac{q}{p} + \frac{5}{e\pi p} + \beta \right), \quad A_\delta = \begin{cases} (1 - \cos^2 \pi \frac{p}{q})^{-1/2}, & \text{if } \delta = 0 \\ 1, & \text{if } \delta = 1 \end{cases} \quad (3.75)$$

Proof We argue as in the proof of Lemma 5. The poles of the integrand in (3.73) inside $\Gamma_{q,\xi}(p/q, \gamma)$ are:

$$z_m = 2\pi i(m - 1/2), \quad m = 1, \dots, q, \quad (3.76)$$

$$\tilde{z}_n = 2\pi i \frac{q}{p}(n - \delta/2), \quad (3.77)$$

and $n = 1, \dots, p-1$ if $\delta = 0$, while $n = 1, \dots, p$ if $\delta = 1$. Our assumptions on the parity of p , q immediately imply that all $z_n \neq \tilde{z}_m$ and hence all the poles inside $\Gamma_{q,\xi}(p/q, \gamma)$ are simple. Computing the residues we obtain (3.74).

Denote by $J_\Gamma(p/q, \gamma, \delta)$ the integral which has the same integrand as in (3.73), but with integration over some contour Γ . As in the previous proof, consider now an estimate for the integral along the lower part of Γ_q :

$$\begin{aligned} |J_{\frac{\pi i}{2} + \mathbb{R}}(p/q, \gamma)| &\leq 2 \int_0^\infty \frac{e^{-\gamma x} + e^{-(1+\frac{p}{q}-\gamma)x}}{(1 - 2(-1)^\delta e^{-\frac{p}{q}x} \cos \frac{\pi p}{2q} + e^{-2\frac{p}{q}x})^{1/2} (1 + e^{-2x})^{1/2}} \frac{dx}{(x^2 + \frac{\pi^2}{4})^{1/2}} \\ &< 4A_\delta \int_0^\infty \frac{e^{-\frac{p}{2q}x}}{(x^2 + \frac{\pi^2}{4})^{1/2}} dx, \end{aligned} \quad (3.78)$$

where A_δ is given in (3.75). The rest of the argument is very similar to that in the proof of Lemma 5. \square

Lemma 7 (recurrence) *Let $q > 1$, $\frac{p}{q} = \frac{p_n}{q_n} = [a_1, \dots, a_n]$ and denote $t_j = [a_j, \dots, a_n]$, $j = 1, \dots, n$. Assume that a_1 is odd, and a_j are even for $j = 2, \dots, n$. Fix $0 \leq k \leq (q-1)/2$. Then*

$$S(p/q, \gamma_1) = I(t_1, \gamma_1) + \sum_{j=2}^n (-1)^{\varepsilon_j} J(t_j, \gamma_j, 1) + 2(-1)^{\varepsilon_n} e^{-i\pi\gamma_n a_n} \quad (3.79)$$

where $\varepsilon_j = \{0, 1\}$ and

$$\gamma_1 = -2kt_1 + k_1, \quad \gamma_j = k_{j-1}t_j + k_j, \quad j = 2, \dots, n, \quad (3.80)$$

with the sequence $k_j \in \mathbb{Z}$, $j = 1, \dots, n$, chosen so that $\frac{1}{2}t_j \leq \gamma_j \leq 1 + \frac{1}{2}t_j$.

Furthermore, for this p/q , there holds the following bound for the sum (3.57):

$$|S_k| = \left| \sum_{m=1}^{q-1} \frac{1}{m} \frac{\cos \pi \frac{p}{q} m (4k+1)}{\cos \pi \frac{p}{q} m} \right| < \left(4 + \frac{\beta}{\ln 2} \right) \ln q + 9. \quad (3.81)$$

If, in addition, $q_{k+1} \geq q_k^\nu$, for some $\nu > 1$ and all $1 \leq k \leq n-1$, then for any $\varepsilon > 0$ there exist $Q = Q(\varepsilon, \nu)$ such that if $q > Q$,

$$|S_k| < (4 + \varepsilon) \ln q. \quad (3.82)$$

Proof First, note that $t_1 = p/q$ and $t_j = 1/(a_j + t_{j+1})$, $j = 1, \dots, n-1$, $t_n = 1/a_n$. Now note a simple fact that the conditions a_1 – odd, a_2, \dots, a_n – even ensure that q is odd and all the fractions t_j for $j = 2, \dots, n$ are either $\frac{\text{odd}}{\text{even}}$ or $\frac{\text{even}}{\text{odd}}$. We now choose k_1 so that $\gamma_1 = -2kt_1 + k_1$ satisfies $\frac{1}{2}t_1 \leq \gamma_1 \leq 1 + \frac{1}{2}t_1$. Applying Lemma 5 to $S(t_1, \gamma_1)$, we obtain

$$S(t_1, \gamma_1) = I(t_1, \gamma_1) + (-1)^\varepsilon T(t_2, \gamma_2, a_1 \bmod 2) \quad (3.83)$$

We can and will choose γ_2 so that $\frac{1}{2}t_2 \leq \gamma_2 \leq 1 + \frac{1}{2}t_2$ by picking the appropriate k'_2 and setting

$$\gamma_2 = \frac{q}{p}\gamma_1 + k'_2 = \frac{q}{p}(-2kt_1 + k_1) + k'_2 = -2k + \frac{q}{p}k_1 + k'_2 = -2k + (a_1 + t_2)k_1 + k'_2 = t_2k_1 + k_2, \quad (3.84)$$

where $k_2 = -2k + a_1k_1 + k'_2$. The constant ε is determined by γ_2 as described in Lemma 5.

Since $a_1 \bmod 2 = 1$, we can now apply Lemma 6 with $\delta = 1$ to T in the r.h.s. of (3.83). This gives

$$S(t_1, \gamma_1) = I(t_1, \gamma_1) + (-1)^\varepsilon [J(t_2, \gamma_2, 1) - (-1)^{\varepsilon'} T(t_3, \gamma_3, a_2 + 1 \bmod 2)]. \quad (3.85)$$

with

$$\gamma_3 = \frac{1}{t_2}\gamma_2 + k'_3 = k_1 + (a_3 + t_3)k_2 + k'_3 = t_3k_2 + k_3.$$

chosen so that $\frac{1}{2}t_3 \leq \gamma_3 \leq 1 + \frac{1}{2}t_3$.

Note that according to our assumption $a_j + 1 \bmod 2 = 1$, $j = 2, \dots, n$, so that we can continue applying Lemma 6 with $\delta = 1$ in (3.85) recursively. At the final step, revisiting the residue calculations for Lemma 6 gives:

$$T(t_n, \gamma_n, 1) = J(t_n, \gamma_n, 1) + 2e^{-i\pi\gamma_n a_n}, \quad (3.86)$$

which proves (3.79).

Now using the bounds (3.64) and (3.75) for $\delta = 1$, we write

$$|S_k| < |S(p/q, \gamma_1)| \leq |I(t_1, \gamma_1)| + \sum_{j=2}^n |J(t_j, \gamma_j, 1)| + 2 < 4 \ln \frac{1}{t_1 t_2 \cdots t_n} + \frac{5}{e\pi} \sum_{j=1}^n \frac{1}{p'_j} + n\beta + 2, \quad (3.87)$$

where $t_j = [a_j, \dots, a_n] = \frac{p'_j}{q'_j}$.

Recall that we denote $q = q_n$, $p = p_n$. Observe that the following recurrence [10] with $t_{n+1} = 0$

$$q_n + t_{n+1}q_{n-1} = (a_n + t_{n+1})q_{n-1} + q_{n-2} = \frac{1}{t_n}(q_{n-1} + t_n q_{n-2})$$

gives

$$\frac{1}{t_1 t_2 \cdots t_n} = q_n. \quad (3.88)$$

Note that this equation holds for any continued fraction.

Furthermore, the recurrence $t_{j-1} = 1/(a_{j-1} + t_j)$ implies

$$p'_{j-1} = q'_j, \quad q'_{j-1} = a_{j-1}p'_{j-1} + p'_j,$$

and so

$$p'_{j-2} = a_{j-1}p'_{j-1} + p'_j,$$

which, with the initial conditions $p'_n = 1$, $p'_{n-1} = a_n$, and our assumption that all a_j , $j = 2, \dots, n$, are even, gives

$$p'_j \geq a_{j+1} \cdots a_n \geq 2^{n-j}, \quad j = 1, \dots, n. \quad (3.89)$$

Thus we have

$$\sum_{j=1}^n \frac{1}{p'_j} < 2. \quad (3.90)$$

Finally, since

$$q_n = a_n q_{n-1} + q_{n-2} \geq a_n q_{n-1} \geq \cdots \geq a_n a_{n-1} \cdots a_1 \geq 2^{n-1},$$

we have

$$n \leq \frac{\ln q_n}{\ln 2} + 1. \quad (3.91)$$

(In fact, as is well known, a slightly worse bound on n holds for any continued fraction.)

Using (3.88), (3.90), (3.91) in (3.87), we obtain (3.81).

To obtain (3.82) note first the following.

Lemma 8 *Let $\nu > 1$, $n \geq 2$, $p_k/q_k = [a_1, a_2, \dots, a_k]$, and such that $q_{k+1} \geq q_k^\nu$, $1 \leq k \leq n-1$, $q_2 \geq 3$. Then*

$$n \leq \frac{1}{\ln \nu} \ln \frac{\ln q_n}{\ln 3} + 2$$

Proof We have

$$q_n \geq q_{n-1}^\nu \geq q_{n-2}^{\nu^2} \geq \dots \geq q_2^{\nu^{n-2}} \geq 3^{\nu^{n-2}}, \quad n \geq 2,$$

from which the result follows. \square

Now using Lemma 8 instead of (3.91) in (3.87) and choosing Q sufficiently large, we obtain (3.82) if $q > Q$, and finish the proof of Lemma 7. \square

Bringing together (3.43), (3.55), (3.56), and (3.81), yields the bound

$$|\sigma'(0)| < e^{-\frac{2}{3}\gamma_0} \frac{2}{3} q \cdot q^{\gamma_0+4+\beta/\ln 2} e^{2\gamma_0+9} < q^{\gamma_0+5+\beta/\ln 2} \frac{2}{3} e^{9+4\gamma_0/3}, \quad q \geq 3. \quad (3.92)$$

Since $\gamma_0 + 5 + \beta/\ln 2 = 13.8\dots < 14$, $\frac{2}{3}e^{9+4\gamma_0/3} < e^{10}$, and $\sigma(E) = -E$ if $q = 1$, we obtain (1.7). Finally, using (3.82) instead of (3.81), we obtain (1.9). This finishes the proof of Lemma 2. \square

4 Proof of Theorem 4

Note first that since for any irrational α

$$\frac{1}{2q_n q_{n+1}} < \frac{1}{q_n(q_n + q_{n+1})} < \left| \alpha - \frac{p_n}{q_n} \right|,$$

we obtain that for any α satisfying the conditions of Theorem 4,

$$\frac{C_3}{2} q_n^{\kappa-1} < q_{n+1}, \quad n = 1, 2, \dots \quad (4.93)$$

We will denote $\mu_j(p/q)$, $w_j(p/q)$, etc, the values μ_j , w_j , etc, for the spectrum $S(p/q)$. Fix $n \geq 1$. Let E_2 , E_0 be the right edges of the centermost bands in $S(p_n/q_n)$, $S(p_{n+1}/q_{n+1})$, respectively. By Lemma 2,

$$E_2 = \mu_0(p_n/q_n) = w_0(p_n/q_n) > \frac{4}{C_2 q_n^{C_1}}. \quad (4.94)$$

On the other hand by (2.28) and (4.93), we have

$$E_0 = \mu_0(p_{n+1}/q_{n+1}) = w_0(p_{n+1}/q_{n+1}) < \frac{4e}{q_{n+1}} < \frac{8e}{C_3 q_n^{\varkappa-1}}. \quad (4.95)$$

We will now show that $G_0(p_{n+1}/q_{n+1}) \subset (E_0, E_2 - \epsilon)$ for a suitably chosen C_3 .

Recall a continuity property found by Avron, Van Mouche, Simon [5]: if $E \in S(\beta)$, there is $E' \in S(\beta')$ such that

$$|E - E'| < C|\beta - \beta'|^{1/2}. \quad (4.96)$$

In [5], the authors give a good bound on C requiring that $|\beta - \beta'|$ be sufficiently small. As the reader can verify, a trivial modification of the proof in [5] allows us to fix $C = 60$ for the almost Mathieu operator (worse than in [5]) but without any condition on $\beta, \beta' \in (0, 1)$. Thus we set $C = 60$.

This continuity property (4.96) for $\beta = p_n/q_n$, $\beta' = p_{n+1}/q_{n+1}$, together with the identity

$$\left| \frac{p_n}{q_n} - \frac{p_{n+1}}{q_{n+1}} \right| = \frac{1}{q_n q_{n+1}}$$

and the bound (4.93) implies that there exists $E' \in S(p_{n+1}/q_{n+1})$ such that

$$E' \in \left(\frac{E_2}{2} - \frac{C}{\sqrt{q_n q_{n+1}}}, \frac{E_2}{2} + \frac{C}{\sqrt{q_n q_{n+1}}} \right) \subset \left(\frac{E_2}{2} - \frac{C}{\sqrt{C_3 q_n^{\varkappa}/2}}, \frac{E_2}{2} + \frac{C}{\sqrt{C_3 q_n^{\varkappa}/2}} \right). \quad (4.97)$$

Using (4.94) and recalling that¹ $\varkappa = 4C_1$, we see that

$$\frac{E_2}{2} - \frac{C}{\sqrt{C_3 q_n^{\varkappa}/2}} > \frac{2}{C_2 q_n^{C_1}} - \frac{C}{\sqrt{C_3/2} q_n^{2C_1}} = \frac{2}{C_2 q_n^{C_1}} \left(1 - \frac{CC_2}{\sqrt{2C_3} q_n^{C_1}} \right),$$

and setting now

$$C_3 = 4^2 C^2 C_2^4 = 4^2 60^2 C_2^4, \quad (4.98)$$

we have

$$\frac{E_2}{2} - \frac{C}{\sqrt{C_3 q_n^{\varkappa}/2}} > \frac{q_n^{-C_1}}{C_2}. \quad (4.99)$$

On the other hand, using (4.95), we obtain that

$$E_0 < \frac{8e}{C_3 q_n^{4C_1-1}} = \frac{e}{2C^2 C_2^4 q_n^{4C_1-1}} < \frac{q_n^{-C_1}}{C_2}.$$

Inequality (4.99) also shows that

$$\frac{E_2}{2} + \frac{C}{\sqrt{C_3 q_n^{\varkappa}/2}} < E_2. \quad (4.100)$$

¹Note that here just $\varkappa = 2C_1$ would do, cf a remark following Theorem 4.

Thus,

$$E' \in (E_0, E_2),$$

which implies that

$$G_0(p_{n+1}/q_{n+1}) \subset (E_0, E_2 - \epsilon),$$

for some $\epsilon > 0$. The corresponding result for G_{-1} follows by the symmetry of the spectra. This proves the statement (a) of Theorem 4.

Now by the continuity (4.96) with $\beta = \alpha$, $\beta' = p_n/q_n$, and Theorem 3, we conclude that, for all $n = 1, 2, \dots$, there exists a gap $G_{n,2}(\alpha)$ of $S(\alpha)$ such that $G_{n,2}(\alpha) \cap G_0(p_n/q_n) \neq \emptyset$ and of length

$$\Delta_{n,2}(\alpha) > \Delta_0(p_n/q_n) - 2C|\alpha - p_n/q_n|^{1/2} > \frac{1}{C_2^2 q_n^{2C_1}} - \frac{2C}{C_3^{1/2} q_n^{\kappa/2}} = \frac{1}{2C_2^2 q_n^{\kappa/2}}. \quad (4.101)$$

We now verify that the gaps $G_{n,2}(\alpha)$, $G_{n+1,2}(\alpha)$ are distinct. Using the continuity once again, we obtain that there exists a point $E'' \in S(\alpha)$ such that

$$E'' \in \left(\frac{E_2}{2} - \frac{C}{\sqrt{C_3 q_n^\kappa}}, \frac{E_2}{2} + \frac{C}{\sqrt{C_3 q_n^\kappa}} \right). \quad (4.102)$$

Now it is easy to verify, similar to the calculations above, that

$$\frac{E_2}{2} - \frac{C}{\sqrt{C_3 q_n^\kappa}} > \frac{7}{4} \frac{1}{C_2 q_n^{C_1}}$$

and

$$E_0 + \frac{2C}{\sqrt{C_3 q_n^\kappa}} < \frac{1}{C_2 q_n^{C_1}},$$

and therefore (4.102) together with (4.100) yields

$$E'' \in \left(E_0 + \frac{2C}{\sqrt{C_3 q_{n+1}^\kappa}}, E_2 \right). \quad (4.103)$$

Thus $G_{n+1,2}(\alpha)$ lies to the left of E'' , and $G_{n,2}(\alpha)$ to the right of E'' , so that $G_{n,2}(\alpha)$ and $G_{n+1,2}(\alpha)$ are distinct gaps, $n = 1, 2, \dots$. Similar results for $G_{n,1}(\alpha)$ follow by the symmetry. This proves the statement (b) of Theorem 4.

The proof of the statement (c) is similar and based on (1.9). It is a simple exercise. \square

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